

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	6	0.02	-	-	-	-	0.7499
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	13	0.04	-	-	-	-	1.0500
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	13	0.04	-	-	-	-	0.7487
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	20	0.06	-	-	-	-	0.7498
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	27	0.07	-	-	-	-	0.8200
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	30	0.08	-	-	-	-	1.0166
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	34	0.09	10.050000	11:24:13 AM	0.8240	0.8240	0.7538
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	41	0.11	-	-	-	-	0.7636
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	48	0.13	-	-	-	-	0.7791
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	55	0.15	0.500000	10:04:59 AM	0.7250	0.7250	0.7795
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	62	0.17	5.000000	3:36:36 PM	0.8000	0.7625	0.7876
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	69	0.19	-	-	-	-	1.0219
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	69	0.19	37.100000	2:49:45 PM	0.7350	0.7479	0.7936
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	76	0.21	432.659000	3:54:06 PM	0.8300	0.8344	0.8171
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	83	0.23	584.183000	3:40:28 PM	0.8200	0.8183	0.8662
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	90	0.25	587.121000	3:50:07 PM	0.7900	0.7831	0.7930
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	97	0.27	253.660000	3:14:31 PM	0.8600	0.8593	0.8331
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	104	0.29	747.703000	3:14:35 PM	0.8850	0.8459	0.8410
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	111	0.30	58.142000	3:17:11 PM	0.8305	0.8397	0.8355
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	115	0.32	27.418000	10:50:46 AM	1.3750	1.3782	1.0559
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	118	0.32	-	-	-	-	0.8795
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	125	0.34	-	-	-	-	0.9286
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	132	0.36	300.000000	10:51:56 AM	0.8600	0.8600	0.9050
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	139	0.38	8.010000	11:56:40 AM	0.8850	0.8975	0.9183
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	146	0.40	-	-	-	-	0.9755
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	153	0.42	390.250000	-	-	-	0.9650
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	160	0.44	13.700000	11:52:14 AM	1.0000	1.0000	1.0689
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	167	0.46	1202.850000	11:42:05 AM	1.0000	1.0000	1.0082
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	174	0.48	24.941000	2:16:12 PM	1.0100	1.0061	1.0980
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	181	0.50	661.315000	3:50:23 PM	1.0110	1.0383	1.0188
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	188	0.52	-	-	-	-	1.0659
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	195	0.53	-	-	-	-	1.0789
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	202	0.55	-	-	-	-	1.1001
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	216	0.59	-	-	-	-	1.1436

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	223	0.61	-	-	-	-	1.1650
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	230	0.63	-	-	-	-	1.1823
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	237	0.65	-	-	-	-	1.2067
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	244	0.67	-	-	-	-	1.3252
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	244	0.67	-	-	-	-	1.3032
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	251	0.69	2.500000	2:20:12 PM	1.2500	1.2500	1.2834
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	258	0.71	-	-	-	-	1.4011
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	265	0.73	-	-	-	-	1.2989
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	272	0.75	0.850000	11:00:43 AM	1.2000	1.2000	1.3100
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	279	0.76	-	-	-	-	1.2611
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	279	0.76	-	-	-	-	1.3226
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	286	0.78	-	-	-	-	1.3433
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	292	0.80	-	-	-	-	1.3405
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	300	0.82	-	-	-	-	1.3511
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	321	0.88	16.363000	11:23:51 AM	1.3750	1.3036	1.3550
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	328	0.90	-	-	-	-	1.4005
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	335	0.92	-	-	-	-	1.2846
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	335	0.92	1117.820000	2:37:58 PM	1.4000	1.3946	1.3933
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	342	0.94	32.050000	3:18:20 PM	1.4350	1.4350	1.3515
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	342	0.94	2.642000	3:50:28 PM	1.3750	1.3750	1.4053
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	349	0.96	200.060000	3:34:25 PM	1.4250	1.4250	1.4194
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	356	0.98	54.100000	2:37:02 PM	1.4100	1.4098	1.4357
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	363	0.99	502.655000	3:54:31 PM	1.4070	1.4083	1.4072
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	389	1.07	-	-	-	-	1.5345
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	501	1.37	1.000000	2:22:59 PM	1.5000	1.5000	1.7906
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	530	1.45	-	-	-	-	1.7103
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	572	1.57	-	-	-	-	1.7967
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	606	1.66	-	-	-	-	1.8026
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	654	1.79	200.750000	3:30:16 PM	1.8850	1.8252	1.8198
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	656	1.80	1.500000	10:59:38 AM	1.8300	1.8300	1.9634
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	723	1.98	2879.377700	3:59:16 PM	2.0200	1.9742	1.9766
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	732	2.00	-	-	-	-	1.9543
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	748	2.05	-	-	-	-	1.8569
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	792	2.17	100.000000	3:22:24 PM	1.9750	1.9750	2.0509

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	830	2.27	-	-	-	-	2.0436
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	908	2.49	232.000000	3:59:12 PM	2.2100	2.2074	2.1772
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	934	2.56	158.000000	3:24:53 PM	2.2250	2.2254	2.2108
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	977	2.68	-	-	-	-	2.1824
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,118	3.06	55.124000	2:35:50 PM	2.3300	2.3284	2.3523
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,157	3.17	-	-	-	-	2.3050
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,201	3.29	-	-	-	-	2.3739
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,264	3.46	-	-	-	-	2.4224
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,279	3.50	-	-	-	-	2.2068
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,337	3.66	49.700000	2:02:43 PM	2.3750	2.3896	2.4487
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,362	3.73	-	-	-	-	2.5097
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,514	4.15	50.000000	11:54:54 AM	2.5500	2.5500	2.6213
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,516	4.15	-	-	-	-	2.6283
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,636	4.48	2480.795000	3:52:25 PM	2.7300	2.7035	2.7321
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,664	4.56	2803.738000	3:59:33 PM	2.7650	2.7193	2.7203
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,705	4.67	-	-	-	-	2.7222
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,745	4.78	-	-	-	-	2.7465
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,796	4.92	-	-	-	-	2.7826
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,822	4.99	440.730000	11:52:13 AM	2.8000	2.7850	2.7952
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,040	5.59	13.300000	2:45:37 PM	2.9000	2.8702	2.8621
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,070	5.67	1.000000	11:59:35 AM	2.9500	2.9500	2.9003
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,118	5.80	-	-	-	-	2.9246
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,202	6.03	-	-	-	-	2.9807
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,266	6.20	1239.560100	3:57:59 PM	3.0500	3.0240	3.0529
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,391	6.55	-	-	-	-	3.0073
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,589	7.09	1.000000	10:30:48 AM	3.1000	3.1000	3.0907
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,846	7.79	-	-	-	-	3.1145
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,883	7.89	340.300000	3:35:41 PM	3.1000	3.0653	3.0633
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,385	9.27	-	-	-	-	3.1826
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,428	9.39	3574.000000	3:55:48 PM	3.2750	3.2521	3.2716
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,447	9.44	-	-	-	-	3.2089
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,629	9.94	-	-	-	-	3.2330
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,803	10.41	136.200000	3:19:05 PM	3.2600	3.2639	3.2149
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,881	10.63	-	-	-	-	3.2769

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,001	10.95	1.000000	10:31:41 AM	3.3500	3.3500	3.2983
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,029	11.03	5.967100	3:52:59 PM	3.3750	3.3458	3.2662
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,239	11.61	-	-	-	-	3.3736
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,302	11.78	1.100000	10:35:24 AM	3.8500	3.8500	3.3942
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,414	12.09	215.300000	11:41:24 AM	3.6800	3.6831	3.6800
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,008	13.71	-	-	-	-	3.6617
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,337	14.61	-	-	-	-	3.7904
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,414	14.82	-	-	-	-	3.9028
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,702	15.61	-	-	-	-	3.9265
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,933	16.24	-	-	-	-	3.9981
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,023	16.49	-	-	-	-	4.0163
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,092	16.68	4.000000	3:22:08 PM	4.2450	4.2113	4.0801
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,213	17.01	-	-	-	-	4.0563
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,549	17.93	54.000000	2:02:57 PM	4.1900	4.1900	3.9980
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,143	19.56	16.347000	3:31:08 PM	4.2500	4.1124	4.0294